

FIG. 1

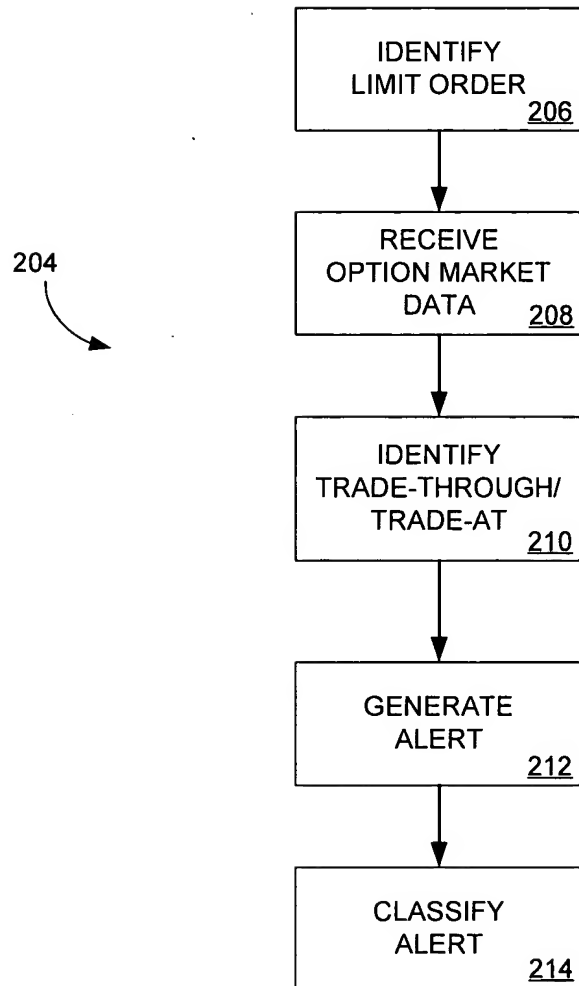


FIG. 2

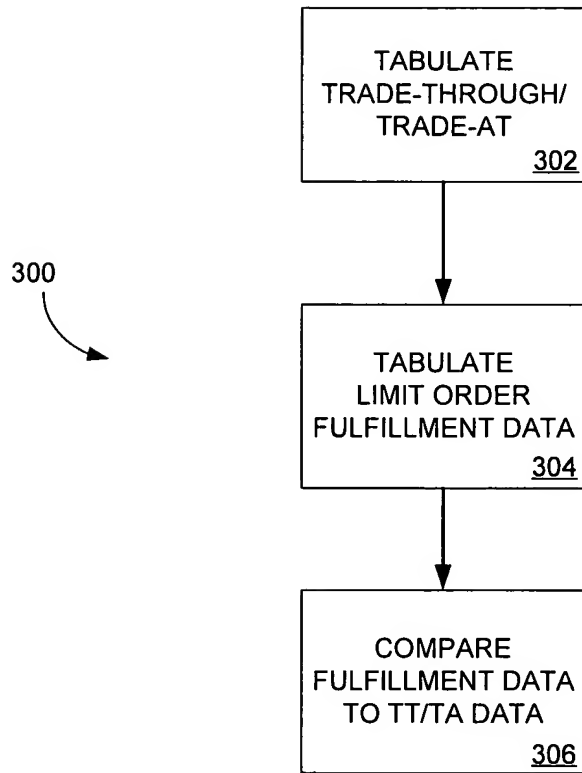


FIG. 3

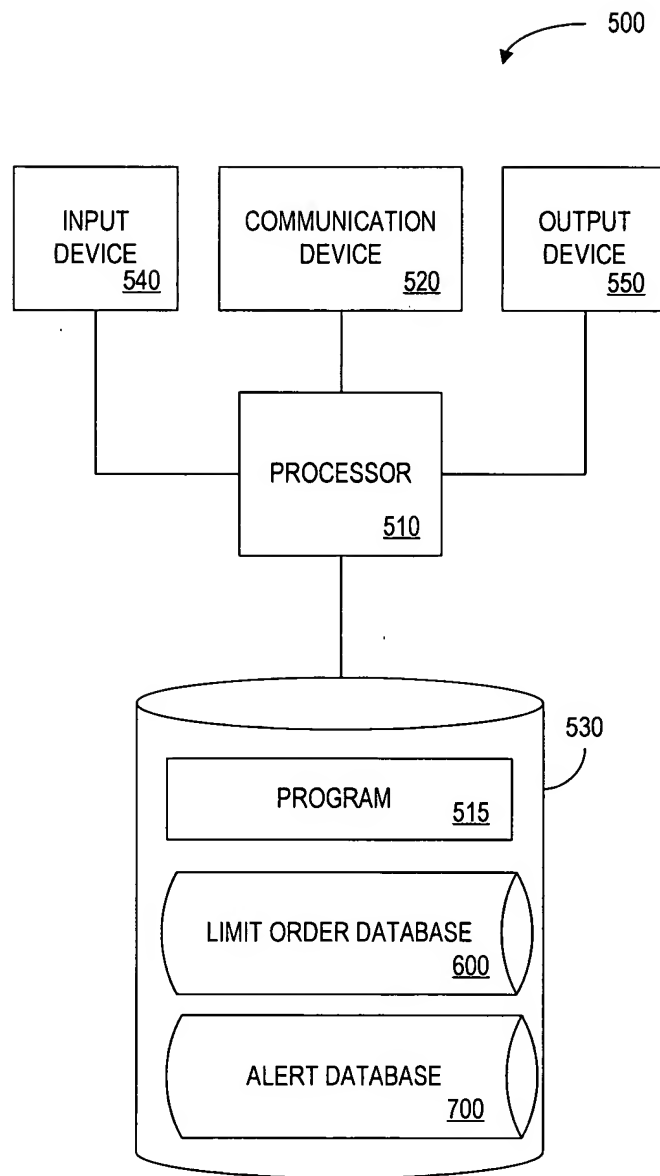


FIG. 4

600 

ORDER IDENTIFIER 602	TIME ORDER RECEIVED 604	ORDER TERMS 606	CUSTOMER INFORMATION 608	ALERT(S) 610	QUANTITY FILLED 612
LO1001	10/06/02 09:33:17	Sell 25 INQ Apr 130 Call at 5	C1001	A2001	ALL
LO1002	10/06/02 09:44:53	Buy 10 QQQ Apr 34 Call at 12	C1001	A2002	NONE
LO1003	01/07/02 09:55:27	Buy 10 QQQ Apr 35 Put at 7	C1001	A2003	5

FIG. 5

620

FileEditViewToolsHelp

New Records

Cust. C1001

SUBSCRIPTION

622

Ex Time	Contracts	Symbol	Side	Root	Type	Ex Month	Strike	Ex. Price	Ex. Exch	Best Price	Best Exch	\$\$ Value	Fast Mkt	Alert Reas	Ord Time	Order Price	Old Contacts
93031a	10	QQQ	Buy	QQQ DI	Call	Apr	35	0.85	ISE	0.80	PCX	50.00		Ex alert	12:00a		
93031a	5	QQQ	Sell	QAV DH	Call	Apr	34	1.30	ISE	1.35	ISE	25.00		Ex alert	0101a		
93038a	30	QQQ	Buy	QAV DF	Call	Apr	32	3.00	ISE	2.95	AMEX	150.00		Ex alert	0700a		
93049a	10	QQQ	Buy	QQQ EK	Call	May	37	0.75	ISE	0.70	PCX, CBOE	50.00		Ex alert	0715a		
935623a	10	QQQ	Buy	QQQ PI	Put	Apr	35	1.10	ISE	1.05	CBOE	50.00		Ex alert	0800a		
101550a	2	QQQ	Sell	VZQ AX	Call	Jan	60	0.35	ISE	0.40	PCX	10.00		Ex alert	0930a		

624

ActionReason(s)

Matched NBBO

Price not Corrected

Bettered NBBO

Trade Processed

Fir Brok Discretion

B/D

Fast Mkt

Cross/locked

Late Print

Opening Price Improvement

Other

Ex Firm

Contra Firm(s)

Detail

Branch / #

Submit

FIG. 5A

620

FileEditViewToolsHelp

Processed▼Cust. C1002▼SUBSCRIPTION

622

Ex Time	Action	Contracts	Symbol	Side	Type	Ex Month	Strike	Ex. Price	Ex. Exch	Best Price	Best Exch	\$\$ Value	Reasons	Ex. Firm
100610a	Not matched	1	QQQ	Sell	Call	Apr	35	0.65	ISE	0.70	CB0E	5.00	B/D, Other	Redi
101353a	Not matched	1	QQQ	Buy	Call	Apr	35	0.70	ISE	0.65	AMEX	5.00	B/D, Other	Redi

624

ActionReason(s)

Matched NBBO

Price not Corrected

Bettered NBBO

Trade Processed

Fir Brok Discretion

B/D

Fast Mkt

Cross/locked

Late Print

Opening

Price Improvement

Other

Redi

Branch / #

VLS

5

Submit

Ex Firm

Contra Firm(s)

Detail

FIG. 5B

700 

ALERT IDENTIFIER <u>702</u>	ALERT STATUS <u>704</u>	TRADE-THROUGH/ TRADE-AT <u>706</u>	PRICE <u>708</u>	TIME <u>710</u>	EXCHANGE <u>712</u>	FLAGS <u>714</u>
A2001	INACTIVE	TT	5.25	10/06/02 09:50:01	AMEX	
A2002	ACTIVE	TT	11.75	10/06/02 10:25:03	AMEX	
A2003	INACTIVE	TA		01/07/02 10:06:25	PCSE	

FIG. 6

800



FILE VIEW TOOLS HELP					
CUSTOMER C1001 <u>OPEN LIMIT ORDERS</u>					
ORDER NUMBER	ORDER TERMS	LEAVES	TRADE-THROUGH/ TRADE-AT	COMMENT	
<u>802</u>	<u>804</u>	<u>806</u>	<u>808</u>	<u>810</u>	
LO1002	BUY 10 QQQ APR 34 CALL AT 12	10	YES		
LO1003	BUY 10 QQQ APR 35 PUT AT 7	5	YES	NON-LEADING EXCHANGE	
LO1006	SELL 50 INQ APR 135 CALL AT 2	25	NO		
LO1008	BUY 20 XYZ APR 80 CALL AT 8	20	NO		

FIG. 7

900

FILE VIEW TOOLS HELP						
EXCHANGE	TRADE AT COUNT	TRADE AT CONTRACTS	TRADE THROUGH COUNT	TRADE THROUGH CONTRACTS	FIRST ALERT TIME	
902	904	906	908	910	912	
AMEX						
CBOE						
ISE						
PCSE						
PHLY						

FIG. 7A

1000 →

FILE	VIEW	TOOLS	HELP	
<u>PERFORMANCE SUMMARY BY MONTH</u>				
MONTH	TOTAL ORDERS	TOTAL CONTRACTS	PERCENT FILLED	LOP STANDARD
<u>1002</u>	<u>1004</u>	<u>1006</u>	<u>1008</u>	<u>1010</u>
10/02	275	2550	85%	80%
9/02	223	2110	80%	92%
8/02	305	2870	82%	87%

FIG. 8

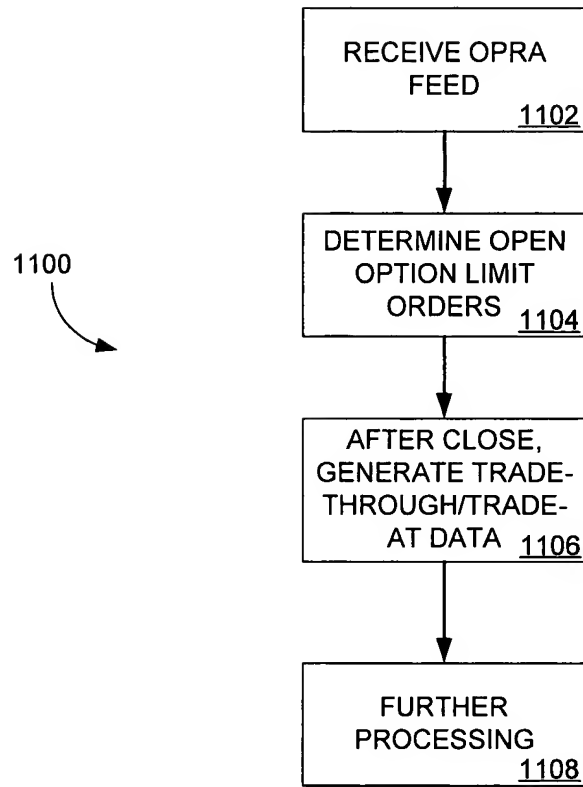


FIG. 9